

**List of Deliverable Swiss Confederation (CONF) Bonds****Delivery Month: June 2016****Medium Swiss CONF**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0111999816	28 Apr 2021	2.00%	0.955582	233.333333	28 Apr 2016	0.11666667	10-Jun-2016
CH0021908907	6 Jul 2020	2.25%	0.972122	2,087.500000	6 Jul 2015	0.92777778	10-Jun-2016 *
CH0127181011	25 May 2022	2.00%	0.946494	83.333333	#####	0.04166667	10-Jun-2016

**Long Swiss CONF**

ISIN	Maturity Date	Coupon	PF	Accrued Interest	PCD	Factor	Delivery Date
CH0224396983	28 May 2026	1.25%	0.652520	41.666667	#####	0.03333333	10-Jun-2016
CH0127181177	11 Jun 2024	1.25%	0.705035	1,246.527778	11 Jun 2015	0.99722222	10-Jun-2016 *
CH0184249990	24 Jul 2025	1.50%	0.691740	1,316.666667	24 Jul 2015	0.87777778	10-Jun-2016
CH0008680370	8 Apr 2028	4.00%	0.834537	688.888889	8 Apr 2016	0.17222222	10-Jun-2016
CH0031835561	27 Jun 2027	3.25%	0.783111	3,096.527778	27 Jun 2015	0.95277778	10-Jun-2016